

**AD-A278 646**



CMS Technical Summary Report #94-11

GAUSS ELIMINATION BY SEGMENTS AND  
MULTIVARIATE POLYNOMIAL INTERPOLATION

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April 1994

(Received April 12, 1994)

**94-12172**



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94-12172 220

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AND MULTIVARIATE POLYNOMIAL INTERPOLATION

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CMS Technical Summary Report #94-10  
April 1994

Accession For	
NTIS	CRA&J <input checked="" type="checkbox"/>
DTIC	TAB <input type="checkbox"/>
Unannounced	<input type="checkbox"/>
Justification	
By	
Distribution/	
Availability Codes	
Dist	Avail and/or Special
A-1	

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AMS (MOS) Subject Classifications: 41A05, 41A10, 41A63,  
65D05, 15A12

Key Words and Phrases: Exponentials, Polynomials, Multivariate,  
interpolation, Multivariable Vandermonde, Gauss  
elimination.

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Supported by the National Science Foundation under Grant No. DMS-9224748, by the United States Army under Contract DAAL03-90-G-0090, by the US-Israel Binational Science Foundation under Grant No. 90-00220, and by the Alexander von Humboldt Stiftung.

# Gauss elimination by segments and multivariate polynomial interpolation

C. de Boor<sup>1</sup>

**Abstract.** The construction of a polynomial interpolant to data given at finite pointsets in  $\mathbb{R}^d$  (or, most generally, to data specified by finitely many linear functionals) is considered, with special emphasis on the linear system to be solved. Gauss elimination by segments (i.e., by groups of columns rather than by columns) is proposed as a reasonable means for obtaining a description of all solutions and for seeking out solutions with 'good' properties. A particular scheme, due to Amos Ron and the author, for choosing a particular polynomial interpolating space in dependence on the given data points, is seen to be singled out by requirements of degree-reduction, scale-invariance, and a certain orthogonality requirement. The close connection, between this particular construction of a polynomial interpolant and the construction of an H-basis for the ideal of all polynomials which vanish at the given data points, is also discussed.

## 1. Introduction

Polynomial interpolation in  $d$  variables has long been studied from the following point of view: one is given a polynomial space,  $F$ , and seeks to characterize the point sets  $\Theta \subset \mathbb{R}^d$  for which the pair  $(\Theta, F)$  is correct in the sense that  $F$  contains, for each  $g$  defined at least on  $\Theta$ , exactly one element which agrees with  $g$  on  $\Theta$ . Further, the space  $F$  is either the space  $\Pi_k$  of all polynomials on  $\mathbb{R}^d$  of degree  $\leq k$ , or is, more generally, a  $D$ -invariant space spanned by monomials. See R. A. Lorentz [9] for an up-to-date accounting of the many interesting efforts in this direction.

In contrast, de Boor and Ron [5] starts with an arbitrary finite point set  $\Theta \subset \mathbb{R}^d$  and proposes a particular choice, denoted  $\Pi_\Theta$ , from among the many polynomial spaces  $F$  for which  $(\Theta, F)$  is correct. To be explicit (an *explanation* can be found at the end of Section 7), the definition of  $\Pi_\Theta$  makes use of the least term  $f_\perp$  of a function  $f$ , which, by definition, is the first, or lowest-degree, nontrivial term in the expansion of  $f$  into a sum  $f = f_0 + f_1 + f_2 + \dots$  in which  $f_j$  is a homogeneous polynomial of degree  $j$ , all  $j$ . With this,  $\Pi_\Theta$  is defined as the linear span

$$\Pi_\Theta := \text{span}\{f_\perp : f \in \text{exp}_\Theta\}$$

of least terms of elements of the linear span  $\text{exp}_\Theta$  of exponentials  $e_\theta : x \mapsto \exp(\theta \cdot x)$ ,  $\theta \in \Theta$ . Because of this, we have come to call the resulting interpolant

$P_\Theta g$

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to a given function  $g$ , defined at least on  $\Theta$ , the **least interpolant** to  $g$ .

The connection between the least interpolant and Gauss elimination (applied to the appropriate Vandermonde matrix) was already explored in de Boor [2] and de Boor and Ron [7]. However, this earlier discussion left the (wrong) impression that a particular variant of Gauss elimination was needed in order to obtain the least interpolant. The present paper corrects this impression, in the process of examining the question of what might single out  $\Pi_\Theta$  from among all polynomial spaces  $F$  for which  $(\Theta, F)$  is correct. To be sure, de Boor and Ron [8] already contains such a discussion, but not at all from the point of view of elimination. As in [8], the discussion here is actually carried out in the most general situation possible, namely of interpolation to data of the form  $\Lambda g$ , with  $\Lambda$  an arbitrary linear map to  $\mathbb{R}^n$  from the space  $\Pi$  of all polynomials on  $\mathbb{R}^d$ . Since such 'data maps' are of finite rank, it would be trivial to extend them to functions on  $\mathbb{R}^d$  other than polynomials.

In the discussion, two properties of  $\Pi_\Theta$  are seen to play a particularly important role: (i)  $P_\Theta$  is **degree-reducing**, i.e.,

$$\deg P_\Theta g \leq \deg g, \quad \forall g \in \Pi;$$

and (ii)  $\Pi_\Theta$  is **scale-invariant**, i.e., for any  $r > 0$  and any  $p \in \Pi_\Theta$ , also  $p(r \cdot) \in \Pi_\Theta$ . The latter property is equivalent to the fact that  $\Pi_\Theta$  **stratifies**, i.e.,  $\Pi_\Theta$  is the direct sum  $\Pi_\Theta = \bigoplus_k \Pi_{\Theta,k}^0$  of its homogeneous subspaces

$$\Pi_{\Theta,k}^0 := \Pi_\Theta \cap \Pi_k^0$$

(with  $\Pi_k^0$  the space of all *homogeneous* polynomials of exact degree  $k$  (including the zero polynomial)). Also, the most intriguing property of  $\Pi_\Theta$  (see de Boor and Ron [8]), namely that

$$\Pi_\Theta = \bigcap_{p|_\Theta=0} \ker p_\uparrow(D),$$

is looked at anew. Here,  $p_\uparrow$  is the **leading term** of the polynomial  $p$ , i.e., the last, or highest-degree, nontrivial term in the expansion  $p = p_0 + p_1 + p_2 + \dots$  of  $p$  with  $p_j$  homogeneous of degree  $j$ , all  $j$ .

In addition, it is shown how to make use of the construction of  $\Pi_\Theta$  by elimination to construct an H-basis for the polynomial ideal of all polynomials which vanish on  $\Theta$ . This responds to questions raised by algebraists during talks on the algorithm given in [2] and [7].

The paper highlights *Gauss elimination by segments*. In this generalization of Gauss elimination, the matrix  $A$  to be factored is somehow **segmented**, i.e., is given in the form

$$A = [A_0, A_1, \dots],$$

with each **segment**,  $A_j$ , comprising zero or more consecutive columns of  $A$ . (Here and throughout, we use MATLAB notation.) Correspondingly, elimination is to

proceed, not column by column, but segment by segment. In the case of polynomial interpolation, the segmentation naturally arises by grouping *monomials of the same degree* together and because there is no natural ordering for the monomials of the same degree. Because of this particular application, we start the indexing of the segments of  $A$  with 0.

By definition, **Gauss elimination by segments** applied to  $A = [A_0, A_1, \dots]$  produces a factorization

$$[A_0, A_1, \dots] = M[R_0, R_1, \dots]$$

with  $M$  invertible and

$$R := [R_0, R_1, \dots]$$

a **segmented row-echelon form**, the segmentation corresponding to that of  $A$ . This means that  $R$  is block upper triangular,  $R = (R_{ij})$  say with  $R_j = [R_{0j}; R_{1j}; \dots]$  having exactly as many columns as  $A_j$  does, with each diagonal block  $R_{jj}$  onto. (A casual search of the literature failed to turn up earlier occurrences of this concept of a segmented row echelon form. However, in hindsight, the notion is so natural that it is bound to have been used before.)

Except for trivial cases, a segmented matrix has infinitely many such factorizations. Nevertheless, all such factorizations have certain properties in common. For our purposes, the most important property is the fact that, for each  $j$ , the row-space of  $R_{jj}$  depends only on  $A$  (and the segmentation). In particular, it is independent of the details of the elimination process which led to  $R$ . We take the trouble to prove this since, as we also show, the row-space of  $R_{jj}$  provides all the information needed to construct the space  $\Pi_{\Theta, j}^0 = \Pi_{\Theta} \cap \Pi_j^0$  of homogeneous polynomials of degree  $j$  in  $\Pi_{\Theta}$ . We also identify the numerical procedure proposed in [2] and [7] as a particularly stable way for obtaining such a segmented row-echelon form.

For simplicity, the paper deals with *real*-valued functions only. All the results are true if matrix transpose is replaced by conjugate transpose and, correspondingly, certain quantities by their complex conjugate.

Finally, the paper is also meant to illustrate the perhaps debatable point that it is possible to write about polynomial interpolation in several variables without covering entire pages with formulæ.

The paper had its start in a discussion I had with Nira Dyn, in August of 1992, concerning possible alternatives to the algorithm in [7], and subsequent discussions, in February of 1993, concerning possible alternatives to the least interpolant. In particular, the use of column maps below is my response to Nira Dyn's very direct and useful way of describing the least interpolant.

## 2. Polynomials

A polynomial in  $d$  variables is customarily written in the form

$$p(x) = \sum_{\alpha} x^{\alpha} c(\alpha), \quad (2.1)$$

with

$$x^{\alpha} := x(1)^{\alpha(1)} \cdots x(d)^{\alpha(d)}, \quad x = (x(1), \dots, x(d)) \in \mathbb{R}^d$$

and the sum taken over the set

$$\mathbb{Z}_+^d = \{\alpha \in \mathbb{R}^d : \alpha(j) \in \mathbb{Z}_+, \text{ all } j\}$$

of multiindices. Further, the coefficient sequence  $c$  has finite support.

Since it is important to distinguish between the polynomial  $p$  and its value  $p(x)$  at the point  $x$ , a notation for the power map  $x \mapsto x^{\alpha}$  is needed. There being no standard notation around, we'll use for it  $(\ )^{\alpha}$ . Here is the formal definition:

$$(\ )^{\alpha} : \mathbb{R}^d \rightarrow \mathbb{R} : x \mapsto x^{\alpha}.$$

In these terms, the polynomial  $p$  of (2.1) can be written

$$p = \sum_{\alpha} (\ )^{\alpha} c(\alpha).$$

As already indicated by the unusual positioning of the coefficients, this formula for  $p$  can be viewed as the result of applying the 'matrix'

$$X := [(\ )^{\alpha} : \alpha \in \mathbb{Z}_+^d]$$

with 'columns'  $(\ )^{\alpha}$  to the 'vector'  $c$  in the standard way, namely by multiplying the 'column' with index  $\alpha$  with the entry of  $c$  with index  $\alpha$  and summing. Thus,

$$p = Xc.$$

This notation (taken from de Boor [3]) turns out to be very convenient in what is to follow.

Formally, we think of  $X$  as a linear map, defined on the space

$$\text{dom } X := (\mathbb{Z}_+^d \rightarrow \mathbb{R})_0 := \{c : \mathbb{Z}_+^d \rightarrow \mathbb{R} : \# \text{ supp } c < \infty\}$$

of finitely supported real-valued sequences indexed by  $\mathbb{Z}_+^d$ , and mapping into the space  $\mathbb{R}^d \rightarrow \mathbb{R}$  of real-valued functions of  $d$  arguments.

Note that  $X$  is 1-1 and its range is  $\Pi$ , the space of polynomials in  $d$  indeterminates, interpreted here as functions on  $\mathbb{R}^d$ . Any linear subspace  $F$  of  $\Pi$  of dimension  $n$  is of the form

$$F = \text{ran } XW,$$

with  $W$  a 1-1 linear map from  $\mathbb{R}^n$  into  $\text{dom } X$ , hence  $V := XW$  (or, in more traditional language, the sequence of columns of  $V$ ) is a basis for  $F$ . To be sure, both  $W$  and  $V$  are linear maps on  $\mathbb{R}^n$ , hence are, in the language of [3], column maps. This language is meant to stress the fact that any linear map  $B$ , from  $n$ -dimensional coordinate space  $\mathbb{F}^n$  to some linear space  $S$  over the scalar-field  $\mathbb{F}$ , is necessarily of the form

$$B = [b_1, \dots, b_n] : \mathbb{F}^n \rightarrow S : c \mapsto \sum_j b_j c(j),$$

with

$$b_j := B i_j$$

the  $j$ th column of  $B$  and

$$i_j := (\underbrace{0, \dots, 0}_{j-1 \text{ zeros}}, 1, 0, \dots).$$

We denote by

$$\#B$$

the number of columns in the column map  $B$ . If the target,  $S$ , of the column map  $B \in L(\mathbb{F}^n, S)$  is itself a coordinate space,  $S = \mathbb{F}^m$  say, hence  $B$  is (naturally identified with) an  $m \times n$ -matrix, then the columns of  $B$  as a column map are, indeed, its columns as a matrix.

For any linear map  $A$ , whether a column map or not, we denote by

$$\text{ran } A, \quad \text{ker } A$$

its range (or set of values) respectively its kernel or nullspace.

### 3. Interpolation

As discussed in the Introduction, we are interested in interpolation at a given finite point set  $\Theta \subset \mathbb{R}^d$ , of cardinality

$$n := \#\Theta,$$

say. Define

$$\Lambda : \Pi \rightarrow \mathbb{R}^n : g \mapsto g|_{\Theta} := (g(\theta) : \theta \in \Theta).$$



Then,  $f \in \Pi$  interpolates to  $g$  at  $\Theta$  iff  $f$  solves the equation

$$\Lambda f = \Lambda g. \quad (3.1)$$

We have introduced the map  $\Lambda$  here, not only for notational convenience, but also in order to stress the fact that most of the discussion to follow is valid for any onto linear map  $\Lambda : \Pi \rightarrow \mathbb{R}^n$ . We call any linear map  $\Lambda : \Pi \rightarrow \mathbb{R}^n$  a **data map** and note that it is necessarily of the form  $\Lambda : g \mapsto (\lambda_i g : i = 1, \dots, n)$  for some linear functionals  $\lambda_i$  on  $\Pi$ , which we call the **rows** of  $\Lambda$ , for obvious reasons. Given an onto data map  $\Lambda$ , we say that  $(\Lambda, F)$  is **correct** (or,  $F$  is **correct for**  $\Lambda$ ) if (3.1) has exactly one solution in  $F$  for every  $g \in \Pi$ . In that case, we denote the unique interpolant in  $F$  to  $g \in \Pi$  by

$$P_F g.$$

Here, for completeness, are certain known facts about interpolation.

**Lemma 3.2.** *Let  $F$  be an  $n$ -dimensional polynomial space, let  $V \in L(\mathbb{R}^n, \Pi)$  be a basis for  $F$ , and let  $\Lambda \in L(\Pi, \mathbb{R}^n)$  be onto. Then, the following are equivalent:*

- (i)  $(\Lambda, F)$  is correct.
- (ii)  $\Lambda|_F$  is invertible.
- (iii)  $\Lambda$  is 1-1 on  $F$ .
- (iv)  $\Lambda V$  is invertible.

Further, if any one of these conditions holds, then

$$P_F = V(\Lambda V)^{-1} \Lambda.$$

**Proof.** Since  $\Lambda$  is onto, i.e., its range is all of  $\mathbb{R}^n$ , correctness of  $(\Lambda, F)$  is equivalent to having the linear map  $F \rightarrow \mathbb{R}^n : f \mapsto \Lambda f$  be invertible, and, since both domain and target of this map have the same dimension,  $n$ , this is equivalent to having this map be 1-1. Finally, since  $V$  is a basis for  $F$ , the linear map  $V|_F : \mathbb{R}^n \rightarrow F : a \mapsto Va$  is invertible. Since  $\Lambda V = \Lambda|_F V|_F$ , it follows that  $\Lambda|_F$  is invertible iff  $\Lambda V$  is invertible.  $\square$

In order to investigate what spaces  $F$  are correct for  $\Lambda$ , we look at all possible polynomial interpolants to a given  $g$ , i.e., at all possible solutions of (3.1). Since  $X$  is 1-1, the solutions of (3.1) are in 1-1 correspondence with solutions of the equation

$$\Lambda X = \Lambda g.$$

This equation is a system of  $n$  linear algebraic equations, albeit in infinitely many unknowns, namely the power coefficients  $c(\alpha)$ ,  $\alpha \in \mathbb{Z}_+^d$ , of the interpolant. Nevertheless, we may apply Gauss elimination to determine all solutions.

#### 4. Gauss elimination

Gauss elimination (with row pivoting) produces a factorization

$$\Lambda X = MR,$$

with  $M$  invertible, and  $R$  'in row-echelon form', i.e., 'right-triangular' in the following sense. Each row other than the first is either entirely zero, or else its left-most nonzero entry is strictly to the right of the left-most nonzero entry in the preceding row. The left-most nonzero entry (if any) in a row is called the **pivot element** for that row, and the row is called the **pivot row** for the unknown associated with the column in which the pivot element occurs. An unknown is called **bound** or **free** depending on whether or not it has a pivot row. It is a standard result that an unknown is bound if and only if its column is not in the linear span of the columns to the left of it.

Since  $\Lambda X$  is onto ( $X$  being onto  $\Pi$  and  $\Lambda$  being onto), every row of  $R$  will be a pivot row. Let  $(\alpha_1, \dots, \alpha_n)$  be the corresponding sequence of indices of bound unknowns, and set  $F = \text{ran } V$  with

$$V := [()^{\alpha_1}, \dots, ()^{\alpha_n}].$$

Then  $\Lambda V$  is invertible, hence  $(\Lambda, F)$  is correct.

This construction is quite arbitrary. As should have been clear from the language used, Gauss elimination depends crucially on the *ordering* of the columns of  $\Lambda X$ , i.e., on the ordering of the columns of  $X$ . On the other hand, for  $d > 1$ , there is no natural ordering of the columns of  $X$ , i.e., of the monomials. The best we can do, offhand, is to order the monomials by degree. Here, to be sure,

$$\deg Xc = \max\{|\alpha| : \|\alpha\|_1 = \sum_i \alpha(i) : c(\alpha) \neq 0\}.$$

Equivalently,  $\deg p = \min\{k : p \in \Pi_k\}$ , with

$$\Pi_k := \text{ran } X_{\leq k},$$

where

$$X_{\leq k} := [X_0, \dots, X_k]$$

and

$$X_j := [()^\alpha : |\alpha| = j].$$

Assume that  $X$  is **graded**, i.e., segmented by degree, i.e.,

$$X = [X_0, X_1, \dots].$$

This has the following happy consequence.

**Result 4.1** ([7; (2.5)]). *If  $X$  is graded, then polynomial interpolation from the space  $F$  spanned by the monomials corresponding to the bound columns of  $\Lambda X$  is degree-reducing, i.e.,*

$$\deg P_F g \leq \deg g \quad \forall g \in \Pi.$$

**Proof.** Recall, as we did earlier, that an unknown is bound if and only if its column is not a linear combination of preceding columns. In particular, any column is in the linear span of the bound columns not to the right of it. This implies that, if  $\deg g = k$  and therefore  $\Lambda g \in \text{ran } \Lambda X_{\leq k}$ , then  $\Lambda g$  is necessarily in the linear span of the bound columns in  $\Lambda X_{\leq k}$ . Since  $f := P_F g$  is the unique element in  $F$  with  $\Lambda f = \Lambda g$ , it follows that  $P_F g$  is already in

$$F_k := F \cap \Pi_k.$$

□

In particular, for  $d = 1$  and  $\Lambda = |\Theta$ , we recover in this way the standard choice for  $F$ , namely  $\Pi_{<n}$ . However, for  $d > 1$ ,  $F$  still depends on the ordering of the columns within each  $X_k$  and there is no natural ordering for them. It is for this reason that we now consider Gauss elimination by segments.

## 5. Gauss elimination by segments

To recall from the Introduction, Gauss elimination by segments applied to the segmented matrix  $A = [A_0, A_1, \dots]$  produces a factorization

$$[A_0, A_1, \dots] = M[R_0, R_1, \dots]$$

with  $M$  invertible and

$$R := [R_0, R_1, \dots]$$

a segmented row-echelon form, the segmentation corresponding to that of  $A$ . This means that  $R$  is block upper triangular,  $R = (R_{ij})$ , say, with

$$R_j = [R_{0j}; R_{1j}; \dots] = [U_{jj}; R_{jj}; 0] := \begin{bmatrix} U_{jj} \\ R_{jj} \\ 0 \end{bmatrix},$$

$\#R_j = \#A_j$ , and with each diagonal block  $R_{jj}$  onto. (Use of semicolon as in MATLAB.)

While, except for trivial cases, a segmented matrix has infinitely many such factorizations, some properties of such a factorization depend only on  $A$  and the particular segmentation used. Here are the basic facts.

**Lemma 5.1.** *Let  $A, B, C, M, S, Q, T$  be matrices with*

$$A = [B, C] = M \begin{bmatrix} S & Q \\ 0 & T \end{bmatrix},$$

*$M$  invertible,  $\#B = \#S$ , and  $S$  onto. Then*

- (i) The transpose  $S'$  of  $S$  is (i.e., the rows of  $S$  form) a basis for the row-space of  $B$ , i.e., for  $\text{ran } B'$ .
- (ii) The row-space of  $T$ , i.e., the space  $\text{ran } T'$ , depends only on  $A$  and  $\#T = \#A - \#B$ . Explicitly,

$$\text{ran } T' = \{y \in \mathbb{R}^{\#T} : (0, y) \in \text{ran } A'\}.$$

- (iii) For all  $c \perp \text{ran } T'$ , there exists  $b$  so that  $(b, c) \in \ker A$ .

**Proof.** (i): Since  $\#B = \#S$ , we have  $B = MS$ , with  $M$  invertible, hence  $\text{ran } B' = \text{ran } S'M' = \text{ran } S'$ .

(ii): Since  $M$  is invertible,  $\text{ran } A' = \text{ran} \begin{bmatrix} S' & 0 \\ Q' & T' \end{bmatrix}$ . In particular, for any  $\#T$ -sequence  $y$  and any  $\#S$ -sequence  $x$ ,  $(x, y) \in \text{ran } A'$  if and only if

$$(x, y) = (S'z_1, Q'z_1 + T'z_2)$$

for some sequence  $z = (z_1, z_2)$ . In particular, since  $S$  is onto and therefore  $S'$  is 1-1, such  $x$  is zero iff  $z_1 = 0$ . In other words,  $(0, y) \in \text{ran } A'$  if and only if  $y = T'z_2$  for some  $z_2$ .

(iii): If  $c \perp \text{ran } T'$  then  $c \in \ker T$ , therefore, for any  $\#S$ -vector  $b$ ,  $A(b, c) = M(Sb + Qc, 0)$ . It follows that  $(b, c) \in \ker A$  if and only if  $Sb = -Qc$  and, since  $S$  is onto by assumption, such a choice for  $b$  is always possible.  $\square$

**Corollary 5.2.** Let

$$\Lambda X = MR$$

with  $M$  invertible and  $R = (R_{ij})$  a segmented row-echelon form, segmented corresponding to the segmentation  $X = [X_0, X_1, \dots]$  of  $X$ . Then,

- (i) for any  $k$ ,  $R'_{kk}$  is a basis for

$$\{y \in \mathbb{R}^{r_k} : (0, y) \in \text{ran}(\Lambda X_{\leq k})'\},$$

with  $r_k := \#R_{kk}$ . In particular,  $\text{ran } R'_{kk}$  depends only on  $\Lambda$ .

- (ii) for any  $k$ ,  $\#R'_{kk} = \text{rank } R_{kk} = \text{rank } \Lambda X_{\leq k} - \text{rank } \Lambda X_{< k}$ .

**Proof.** (i): This follows from (ii) of Lemma 5.1, with the choices  $B := \Lambda X_{< k}$ ,  $C := \Lambda X_k$ ,  $S := (R_{ij} : 0 \leq i, j < k)$ ,  $Q := [R_{0k}; \dots; R_{k-1, k}]$ , and  $T := R_{kk}$ .

(ii): Since  $M$  is invertible,

$$\text{rank } \Lambda X_{\leq k} = \text{rank } R_{\leq k},$$

and the latter number equals  $\sum_{j \leq k} \#R'_{jj}$  since  $R_{\leq k} = (R_{ij} : i = 0, 1, \dots; j = 0, \dots, k)$  is block upper triangular with each diagonal block onto. In particular, each  $R_{jj}$  has full row rank, hence  $\#R'_{jj} = \text{rank } R_{jj}$ , all  $j$ .  $\square$

We briefly discuss the construction of a segmented row-echelon form for a given segmented matrix  $A = [A_0, A_1, \dots]$ .

It follows from Lemma 5.1 that, in step 0 of Gauss elimination by segments applied to the segmented matrix  $A = [A_0, A_1, \dots]$ , one determines, by some means, some basis  $R'_{00}$  for  $\text{ran } A'_0$ . While this could, of course, be done by Gauss elimination, with the nontrivial rows of the resulting row-echelon-form for  $A_0$  providing the desired basis, i.e., providing the rows for the matrix  $R_{00}$ , more stable procedures come to mind. For example, one could construct  $R'_{00}$  as an orthogonal basis, or even an orthonormal basis, for the row-space of  $A_0$ . The favored numerical procedure for this would be to construct the QR factorization for  $A'_0$ , preferably using Householder reflections and column interchanges, and use the resulting orthonormal basis for  $\text{ran } A'_0$ .

Since  $R'_{00}$  is a basis for  $\text{ran } A'_0$ , there is a unique  $N_0$  so that  $A_0 = N_0 R_{00}$ . In fact,  $N_0$ , or some left inverse for  $N_0$ , is usually found during the construction of  $R_{00}$ . In any case, since the rows of  $R_{00}$  are a basis for the row-space of  $A_0$ ,  $N_0$  is necessarily 1-1, hence can be extended to some invertible matrix  $M_0 = [N_0, \dots]$ . This gives the factorization

$$A = [A_0, A_1, A_2, \dots] = M_0 \begin{bmatrix} R_{00} & Q & & \\ 0 & T_1 & T_2 & \dots \end{bmatrix}.$$

Subsequent steps concentrate on the segmented matrix  $T := [T_1, T_2, \dots]$ .

This discussion of Gauss elimination by segments was only given in order to indicate the many different ways available for constructing a factorization  $A = MR$  of a segmented matrix  $A = [A_0, A_1, \dots]$  into an invertible  $M$  and a correspondingly segmented row-echelon form. The *existence* of such a factorization was never in doubt, as any factorization  $A = MR$  obtained by Gauss elimination with partial pivoting is seen to be of the desired form after  $R$  is appropriately blocked.

## 6. A "natural" choice for $F$

We have already seen that a correct  $F$  can be so chosen that  $P_F$  is degree-reducing. The following result characterizes all such choices  $F$ .

**Result 6.1 ([8]).** *If  $(\Lambda, F)$  is correct, then,  $P_F$  is degree-reducing if and only if each  $F_k = F \cap \Pi_k$  is as large as possible.*

We give a simple proof of this in a moment, for completeness. But first we explore what limits if any might actually be imposed on the dimension of  $F_k$ . Since correctness of  $(\Lambda, F)$  implies that  $\Lambda$  is 1-1 on  $F$ ,  $\Lambda$  must be 1-1 on every  $F_k$ , hence, for every  $k$ ,

$$\dim F_k = \dim \Lambda(F_k) \leq \dim \Lambda X_{\leq k} = \text{rank } \Lambda X_{\leq k}.$$

Moreover, equality is possible here for every  $k$ ; it is achieved by the subspace  $F$  spanned by the monomials corresponding to bound columns in  $\Lambda[X_0, X_1, \dots]$ . This proves the following

**Corollary 6.2.** Assume that  $(\Lambda, F)$  is correct. Then,  $P_F$  is degree-reducing if and only if

$$\dim F_k = \text{rank } \Lambda X_{\leq k}, \quad k = 0, 1, 2, \dots \quad (6.3)$$

In other words, if  $V = [V_0, V_1, \dots]$  is a graded basis for  $F$ , i.e.,  $V_{\leq k}$  is a basis for  $F_k$  for every  $k$ , then  $P_F$  cannot be degree-reducing unless

$$\#V_{\leq k} = \text{rank } \Lambda X_{\leq k}, \quad k = 0, 1, 2, \dots \quad (6.4)$$

In terms of any segmented row-echelon form  $R = (R_{ij})$  for  $\Lambda[X_0, X_1, \dots]$ , (6.4) is, by (ii) of Corollary 5.2, equivalent to

$$\#V_k = \#R'_{kk}, \quad k = 0, 1, 2, \dots$$

Note that consideration of a graded basis for  $F$  imposes no restriction since such a basis can always be constructed inductively, starting with  $k = -1$ : With a basis  $V_{\leq k}$  for  $F_k$  already in hand, a requisite  $V_{k+1}$  is obtained by completing  $V_{\leq k}$  to a basis for  $F_{k+1}$ . For the proof of Result 6.1, we require the evident fact that we are free to include in  $V_{k+1}$  any one element from  $F_{k+1} \setminus F_k$ .

**Proof of Result 6.1** If  $P_F$  is degree-reducing and  $G$  is any polynomial space correct for  $\Lambda$ , then  $P_F$  is 1-1 on  $G$  (since, by Lemma 3.2,  $P_F = V(\Lambda V)^{-1}\Lambda$  with both  $V$  and  $(\Lambda V)^{-1}$  1-1, and also  $\Lambda$  is 1-1 on  $G$ ), therefore, for any  $k$ ,  $\dim G_k = \dim P_F(G_k) \leq \dim F_k$ , since  $P_F(G_k) \subseteq P_F(\Pi_k) \subseteq \Pi_k \cap F = F_k$  (using the fact that  $P_F(\Pi_k) \subseteq \Pi_k$  since  $P_F$  is degree-reducing).

Conversely, if  $P_F$  fails to be degree-reducing, then there exists  $g$  with  $k := \deg g < \deg P_F g =: k'$ . Since  $P_F g \in F_{k'} \setminus F_{k'-1}$ , we may (by the last sentence before this proof) include it in a graded basis  $V$  for  $F$ . Let  $U$  be the column map obtained from  $V$  by replacing  $P_F g$  by  $g$ . Then  $\Lambda V = \Lambda U$ , hence also  $\Lambda U$  is invertible and therefore also  $G := \text{ran } U$  is correct for  $\Lambda$ . However,  $\dim G_k > \dim F_k$ .  $\square$

We are now ready to discuss use of an appropriately segmented row-echelon form

$$R = (R_{ij}) = M^{-1}\Lambda[X_0, X_1, \dots]$$

for  $\Lambda X$  in checking whether a polynomial space  $F$  satisfying (6.3) is correct for interpolation at  $\Lambda$ . If  $V$  is any basis for  $F$ , then  $(\Lambda, F)$  is correct iff the matrix  $\Lambda V$  is invertible. With  $V =: XW$ , this is equivalent to having  $RW$  invertible (since  $M$  is invertible by assumption). Now assume that  $V = [V_0, V_1, \dots]$  is a graded basis for  $F$ . Let

$$V_k =: XW_k, \quad k = 0, 1, \dots$$

Then  $V_j = \sum_{i \leq j} X_i W_{ij}$ , all  $i, j$ , i.e., the column map  $W$ , from  $\mathbb{R}^n$  into  $\text{dom } X$ , given by  $V =: XW$ , is 1-1 and block upper triangular, with  $W_{ij}$  having  $\#X_i$  rows and  $\#V_j$  columns. Since (6.3) holds,  $\#V_j = \#R'_{jj}$ , all  $j$ . Hence, the matrix  $RW$  is block upper triangular, with *square* diagonal blocks. Therefore,  $RW$  is invertible if and only if  $R_{kk}W_{kk}$  is invertible for each  $k$ . We have proved the following.

**Proposition 6.5.** Let  $MR$  be any factorization for  $\Lambda[X_0, X_1, \dots]$  with  $M$  invertible and  $R = (R_{ij})$  a correspondingly segmented row-echelon form. Assume that the polynomial space  $F$  satisfies (6.3), and let  $V = XW$  be a graded basis for  $F$ , hence  $W = (W_{ij})$  is block upper triangular, with  $W_{ij}$  having  $\#X_i$  rows and  $\#R'_{jj}$  columns. Then  $(\Lambda, F)$  is correct if and only if  $R_{kk}W_{kk}$  is invertible for every  $k$ .

Note that this condition only involves the diagonal blocks of  $W$ . This suggests that we choose all off-diagonal blocks of  $W$  to be zero, thus keeping the structure of  $F$  simple. This is equivalent to the requirement that

$$F = \bigoplus_k X_k W_{kk},$$

which, in turn, is equivalent to having  $F$  be scale-invariant.

Note further that the condition of the Proposition can always be met, since, by construction, each  $R_{kk}$  is onto, hence has right inverses.

If  $R_{kk}$  is square, then invertibility of  $R_{kk}W_{kk}$  implies that  $W_{kk}$  is invertible, hence then

$$\text{ran } X_k W_{kk} = \text{ran } X_k = \Pi_k^0.$$

In other words, there is then no real choice; regardless of how  $W_{kk}$  is chosen,  $F$  contains all homogeneous polynomials of degree  $k$ .

If  $R_{kk}$  is not square, then the invertibility of  $R_{kk}W_{kk}$  does not completely determine the  $k$ th homogeneous component of  $F$ . How is one to choose from among the infinitely many possibilities?

The choice

$$W_{kk} = R'_{kk}, \quad k = 0, 1, 2, \dots \quad (6.6)$$

suggests itself, as it guarantees that  $R_{kk}W_{kk}$  is invertible (since  $R_{kk}$  is onto). Moreover, if  $R'_{kk}$  was chosen as an orthonormal basis, then the diagonal block  $R_{kk}W_{kk}$  becomes an identity matrix, thus facilitating the calculation (by backsubstitution) of the coefficient vector  $c$  of the resulting interpolant  $Xc$  from  $F$  to the given  $g$ . Indeed, the interpolant is of the form  $XWa$ , hence  $a$  solves the linear system

$$\Lambda XW? = \Lambda g,$$

therefore solves the equivalent linear system

$$RW? = M^{-1}\Lambda g. \quad (6.7)$$

From  $a$ , the coefficient vector  $c$  in the power form  $Xc$  for the interpolant is obtained as

$$c = Wa.$$

The resulting interpolation scheme  $P_F$  has additional nice properties. However, we don't bother to derive them here since  $P_F$  has a major flaw: Even if

$\Lambda : g \mapsto g|_{\Theta}$ ,  $P_F$  depends on the coordinate system chosen in  $\mathbb{R}^d$ , i.e., it fails to have the desirable property that

$$P_F T g \approx T P_F g$$

for all  $g \in \Pi$  and all 'reasonable' changes of variables,  $T$ .

### 7. Example

Suppose that  $\Lambda : g \mapsto g|_{\Theta}$  with  $\Theta = \{s_1\theta, \dots, s_n\theta\}$  for some nontrivial  $\theta$  and some (scalar)  $n$ -set  $\{s_1, \dots, s_n\}$ . Then, for each  $k$ ,

$$\Lambda X_k = [s_1^k, \dots, s_n^k]' [\theta^\alpha : |\alpha| = k].$$

This shows that each  $\Lambda X_k$  has rank 1. Therefore, regardless of how the segmented row-echelon form  $R = (R_{ij})$  for  $\Lambda[X_0, X_1, \dots]$  is obtained, each  $R_{kk}$  has just one row, and this row is a scalar multiple of the vector  $(\theta^\alpha : |\alpha| = k)$ . Consequently,  $V_k = X_k W_{kk}$  has just one column, namely the polynomial

$$p_k := \sum_{|\alpha|=k} ()^\alpha \theta^\alpha.$$

This is unfortunate, for the following reason. If  $\theta = i_i$  for some  $i$ , then  $F$  consists of all polynomials of degree  $< n$  in the  $i$ th indeterminate only, and that is good. However, if  $\theta$  has more than one nonzero entry, then  $F$  usually differs from the natural choice in that case, namely the space of all polynomials of degree  $< n$  which are constant in any direction perpendicular to  $\theta$ . For  $F$  to be that space, we would need to choose each  $p_k$  as some scalar multiple of

$$\sum_{|\alpha|=k} ()^\alpha \theta^\alpha / \alpha!,$$

e.g., as the polynomial

$$x \mapsto (\theta \cdot x)^k.$$

This means that, instead of  $W_{kk} = R'_{kk}$ , we should choose

$$W_{kk} = \Omega_k^{-1} R'_{kk}, \quad (7.1)$$

with

$$\Omega_k := \text{diag}(\alpha! : |\alpha| = k). \quad (7.2)$$

The space  $F$  resulting from this choice is the least choice, i.e., the space

$$\Pi_\Lambda = \bigoplus_k \text{ran } X_k \Omega_k^{-1} R'_{kk} =: \text{ran}[V_0, V_1, V_2, \dots] \quad (7.3)$$



of de Boor and Ron [8]. In particular, it is the space  $\Pi_\Theta$  of [5] in case  $\Lambda = |\Theta$ . Correspondingly, we denote by

$$P_\Lambda, \text{ resp. } P_\Theta$$

the resulting interpolation projectors.

To be sure, [8] arrived at this choice in a completely different way, as the linear span of all the least terms of elements of a certain space of formal power series. To make the connection between (7.3) and the definition of  $\Pi_\Lambda$  in [8], let  $v_i$  be one of the columns of  $[V_0, V_1, V_2, \dots]$ . Then  $v_i$  is of the form

$$v_i = \sum_{|\alpha|=k} ()^\alpha / \alpha! R(i, \alpha)$$

for some  $k$  and, for that  $k$ ,  $R(i, \alpha) = 0$  for all  $|\alpha| < k$ . This implies that  $v_i = f_{i,1}$  (see the Introduction for the definition of  $f_i$ ), with  $f_i$  the formal power series

$$f_i := \sum_{\alpha} ()^\alpha / \alpha! R(i, \alpha).$$

Further,  $R = M^{-1} \Lambda X$ , for some (invertible)  $M$ . Consequently, the  $f_i$  form a basis for the space  $G$  spanned by the formal power series

$$g_j := \sum_{\alpha} ()^\alpha / \alpha! \lambda_j ()^\alpha, \quad j = 1, \dots, n,$$

with  $\lambda_j$  the  $j$ th row of the data map  $\Lambda$ . Further, if  $g$  is any element of  $G$  with  $\deg g_1 = k$ , then, by Lemma 5.1(ii),  $g_1$  is necessarily in the range of  $X_k \Omega_k^{-1} R'_{kk}$ . So, altogether, this shows that the right-hand side of (7.3) is, indeed, the linear span of all the least terms of elements of  $G$ , hence equal to  $\Pi_\Lambda$  as defined in [8].

Taking, in particular,  $\Lambda = |\Theta$ , hence  $\lambda_j = \delta_\theta$  (i.e., point evaluation at  $\theta$ ) for some  $\theta \in \Theta$ , we get

$$g_j = \sum_{\alpha} ()^\alpha / \alpha! \theta^\alpha = \sum_{\alpha} (\cdot \theta)^\alpha / \alpha! = e_\theta,$$

thus showing that, for this case, (7.3) does, indeed, give the space spanned by all the least terms of linear combinations of exponentials  $e_\theta$  with  $\theta \in \Theta$ .

It has been pointed out (after a talk on this material, by someone whose name I never learned) that the simple choice (6.6) actually provides (7.1) if  $X_k$  were changed to

$$X_k := [x \mapsto \prod_i x(\beta(i)) : \beta \in \{1, \dots, d\}^k ],$$

i.e., if the monomials were treated as if the indeterminates did not commute, with a corresponding change of  $\Omega_k$ , to the scalar matrix  $k!$ .

### 8. The least choice

The least choice, (7.3), not only provides the 'right' space in case  $\Theta$  lies on a straight line, it has a rather impressive list of properties which are detailed in [5,7,8]. Of these, the following is perhaps the most unusual. Its statement uses the notation  $p_{\uparrow}$ , for the *leading* term of the polynomial  $p$ , as introduced in the Introduction. Further, if  $p = Xc$ , then

$$p(D) := \sum_{\alpha} D^{\alpha} c(\alpha),$$

with

$$D^{\alpha} = D_1^{\alpha(1)} \dots D_d^{\alpha(d)},$$

and  $D_i$  the derivative with respect to the  $i$ th argument.

**Result 8.1** ([7]).

$$\Pi_{\Theta} = \bigcap_{p|_{\Theta}=0} \ker p_{\uparrow}(D).$$

A proof is provided in [8], as part of a more general argument. A direct proof can be found in [4].

It is informative to consider this result in the light of elimination, as a further motivation for the choice (7.1) for the  $W_{kk}$ . For this, we continue to denote by  $MR$  any factorization of  $\Lambda[X_0, X_1, \dots]$  into an invertible  $M$  and a correspondingly segmented row-echelon form.

**Lemma 8.2.** *Let  $p \in \Pi_k \setminus \Pi_{<k}$  with  $p_{\uparrow} =: X_k c$ . Then, there exists  $q \in \Pi_{<k}$  with  $\Lambda(p - q) = 0$  if and only if  $c \perp \text{ran } R'_{kk}$ .*

**Proof.** Suppose that  $c \perp \text{ran } R'_{kk}$ . Then  $R_{kk}c = 0$ , hence, by (iii) of Lemma 5.1, there exists  $b$  so that  $(b, c) \in \ker R_{\leq k}$ . This implies that  $(b, c) \in \ker \Lambda X_{\leq k}$ , i.e.,  $p := X_{\leq k}(b, c)$  is in  $\ker \Lambda$ .

Conversely, if  $p$  is of (exact) degree  $k$  and in  $\ker \Lambda$ , then  $p = X_{\leq k}(b, c)$  for some  $b, c$  with  $p_{\uparrow} = X_k c$ , and  $0 = \Lambda p = \Lambda X_{\leq k}(b, c) = MR_{\leq k}(b, c)$ , hence, since  $M$  is invertible, also  $R_{\leq k}(b, c) = 0$ , in particular  $R_{kk}c = 0$ , i.e.,  $c \perp \text{ran } R'_{kk}$ .  $\square$

This lemma characterizes  $\text{ran } R'_{kk}$  as the orthogonal complement of the set

$$\{c : \exists \{p \in \ker \Lambda\} p_{\uparrow} = X_k c\}$$

of leading coefficients of polynomials of exact degree  $k$  in the kernel of  $\Lambda$ . Since

$$\Pi_{\Lambda, k}^0 := \Pi_{\Lambda} \cap \Pi_k^0 = X_k \Omega_k^{-1} R'_{kk},$$

this provides the following characterization of the  $k$ th homogeneous component of  $\Pi_{\Lambda}$ , i.e., of  $\Pi_{\Lambda, k}^0$ .

**Proposition 8.3.**

$$\Pi_{\Lambda,k}^0 = \Pi_k^0 \cap \bigcap \{ \ker p_{\uparrow}(D) : p \in \Pi_k \setminus \Pi_{<k}, \Lambda p = 0 \}.$$

**Proof.** Assume that  $q$  is a *homogeneous* polynomial of degree  $k$ , i.e.,  $q =: X_k c$ , and consider the corresponding differential operator  $q(D)$ . Then  $\Pi_{<k} \subset \ker q(D)$  trivially. Hence, for any  $g \in \Pi_k \setminus \Pi_{<k}$ , setting  $g_{\uparrow} =: X_k a$ , we have

$$q(D)g = q(D)(g_{\uparrow}) = \sum_{|\alpha|=k} c(\alpha) \alpha! a(\alpha).$$

In particular, with  $\Omega_k$  as given in (7.2),

$$q(D)g = 0 \iff c \perp \Omega_k a.$$

If now  $g$  is an element of  $\Pi_{\Lambda}$ , then  $g_{\uparrow} = X_k \Omega_k^{-1} R'_{kk} b$  for some  $b$ , therefore

$$\Omega_k a = R'_{kk} b.$$

Consequently,  $\Pi_{\Lambda} \cap \Pi_k \subset \ker q(D)$  if and only if  $c \perp \text{ran } R'_{kk}$ , i.e., if and only if  $R_{kk} c = 0$ , i.e., by Lemma 8.2, if and only if  $q$  is the leading term of some polynomial in  $\ker \Lambda$ .  $\square$

Note that, for the case  $\Lambda = |\Theta$ , Result 8.1 is much stronger than Proposition 8.3. For, in this special case, not only is  $\Pi_{\Theta,k}^0$  annihilated by  $p_{\uparrow}(D)$  in case  $p \in \Pi_k \setminus \Pi_{<k}$  and  $p|_{\Theta} = 0$ , but *all* of  $\Pi_{\Theta}$  is annihilated by such  $p_{\uparrow}(D)$ . In particular,

$$p_{\uparrow}(D) X_j \Omega_j^{-1} R'_{jj} = 0$$

for any  $j$ .

The reason for this much stronger result in the case  $\Lambda = |\Theta$  is that, in this case,  $\ker \Lambda$  is a polynomial ideal and, consequently,  $\Pi_{\Lambda}$  is  $D$ -invariant, i.e.,  $f \in \Pi_{\Lambda}$  and  $\alpha \in \mathbb{Z}_+^d$  implies  $D^{\alpha} f$ . See [8] for details.

### 9. Construction of an H-basis for a polynomial ideal with finite variety

Customarily, a polynomial ideal  $\mathcal{I}$  is specified by some finite generating set for it, i.e., by describing it as

$$\mathcal{I} = \sum_{g \in G} \Pi g$$

for some finite  $G \subset \Pi$ . Given this description, it is nontrivial to determine whether or not a given  $f \in \Pi$  belongs to  $\mathcal{I}$ , except when  $G$  is an **H-basis** for  $\mathcal{I}$ , meaning that, for every  $k$ ,

$$\mathcal{I}_k := \mathcal{I} \cap \Pi_k = \sum_{g \in G} \Pi_{k-\deg g} g.$$

Such a generating set is also called a Macaulay basis or a canonical basis for  $\mathcal{I}$ .

Indeed, if  $G$  is an H-basis for  $\mathcal{I}$ , then, with

$$\mathcal{I}^0 := \{p_{\uparrow} : p \in \mathcal{I}\}$$

the associated homogeneous ideal, we have

$$\mathcal{I}_k^0 := \mathcal{I}^0 \cap \Pi_k^0 = \sum_{g \in G} \Pi_{k-\deg g}^0 g_{\uparrow}, \quad \text{all } k.$$

Thus,  $f \in \mathcal{I}$  if and only if

$$f_{\uparrow} = \sum_{g \in G} p_g g_{\uparrow}$$

for some  $p_g \in \Pi_{k-\deg g}^0$ , and in addition, for these  $p_g$ ,

$$f - \sum_{g \in G} p_g g \in \mathcal{I}.$$

Since the last condition involves a polynomial of degree  $< \deg f$ , this leads to a terminating recursive check.

If an ideal is not given in terms of an H-basis, then it is, in general, nontrivial to construct an H-basis, except when the direct summands  $\mathcal{I}_k^0$  are known in the sense that bases are known for them.

In that situation, one can construct an H-basis  $G$  for  $\mathcal{I}$  by constructing

$$G_k := G \cap \Pi_k$$

inductively, i.e., for  $k = 0, 1, 2, \dots$ , so that

$$\mathcal{I}_k = \sum_{g \in G_k} \Pi_{k-\deg g} g, \quad (9.1)$$

as follows.

Assume that we already have  $G_{k-1}$  in hand (as is surely the case initially for any  $k$  with  $\mathcal{I}_{k-1}^0 = \{0\}$ , e.g., for  $k = 0$ ). We claim that the choice

$$G_k := G_{k-1} \cup B,$$

with  $B \subset \mathcal{I}_k$  so that  $[B_{\uparrow}]$  is a basis for a linear subspace in  $\mathcal{I}_k^0$  complementary to

$$\sum_{g \in G_{k-1}} \Pi_{k-\deg g}^0 g_{\uparrow},$$

does the job, i.e., satisfies (9.1).

Indeed, if  $p \in \mathcal{I}_k$ , then  $p_{\uparrow} \in \mathcal{I}_k^0$ , hence

$$p_{\uparrow} = [B_{\uparrow}]a + \sum_{g \in G_{k-1}} p_g g_{\uparrow}$$

for some  $a \in \mathbb{C}^B$  and some  $p_g \in \Pi_{k-\deg g}^0$ , all  $g \in G_{k-1}$ . However, then

$$p - [B]a - \sum_{g \in G_{k-1}} p_g g \in \mathcal{I}_{k-1} = \sum_{g \in G_{k-1}} \Pi_{k-1-\deg g} g,$$

therefore

$$p \in \sum_{g \in B} \Pi_0 g + \sum_{g \in G_{k-1}} \Pi_{k-\deg g} g,$$

which was to be shown.

Note that the H-basis constructed is minimal in the sense that any proper subset of it would generate a proper subideal of  $\mathcal{I}$ .

An appropriate  $B$  can be constructed by: (i) starting with  $C$  for which  $[C_{\uparrow}]$  is a basis for  $\mathcal{I}_{k-1}^0$  (as constructed in the preceding step), (ii) selecting from the columns of  $[(\cdot)^i c : c \in C, j = 1, \dots, d]$  a column map  $\tilde{C}$  which is maximal with respect to having  $[\tilde{C}_{\uparrow}]$  1-1, (iii) extending this to a column map  $[\tilde{C}, B]$  with  $(B \subset \mathcal{I}$  and)  $[\tilde{C}_{\uparrow}, B_{\uparrow}]$  a basis for  $\mathcal{I}_k^0$ .

Of course, this requires that one have in hand, for each  $k$ , a  $B_k \subset \mathcal{I}$  for which  $[B_{k\uparrow}]$  is a basis for  $\mathcal{I}_k^0$ , and it is in this sense that one needs to "know" the  $\mathcal{I}_k^0$ . This information is easy to derive in case  $\mathcal{I}$  is an ideal with finite codimension or, what is the same, with finite variety.

It is well-known (see, e.g., de Boor and Ron [6] for a detailed retelling of the relevant facts) that a polynomial ideal has finite codimension exactly when it is of the form  $\ker \Lambda$ , with  $\Lambda' =: [\lambda_1, \dots, \lambda_n]$  a basis for a subspace of  $\Pi'$  of the form

$$\sum_{\theta \in \Theta} \delta_{\theta} P_{\theta}(D) = \left\{ \sum_{\theta \in \Theta} \delta_{\theta} p_{\theta}(D) : p_{\theta} \in P_{\theta} \right\} \quad (9.2)$$

with  $\Theta$ , the variety of the ideal, a finite subset of  $\mathbb{C}^d$ ,  $\delta_{\theta} : p \mapsto p(\theta)$  the linear functional of evaluation at  $\theta$ , and each  $P_{\theta}$  a  $D$ -invariant finite-dimensional linear subspace of  $\Pi$ . To put it differently, a correct polynomial interpolation scheme with data map  $\Lambda \in L(\Pi, \mathbb{R}^n)$  is ideal (in the sense of Birkhoff [1]) if and only if it is **Hermite interpolation**, i.e., its set of interpolation conditions is of the form (9.2).

Of course, if  $\mathcal{I} = \ker \Lambda$  for some explicitly known map  $\Lambda \in L(\Pi, \mathbb{R}^n)$ , then membership in  $\mathcal{I}$  of a given  $f \in \Pi$  is trivially testable: simply compute  $\Lambda f$ . On the

other hand, an H-basis for such an ideal is likely to have its uses in the construction of error formulæ for the associated polynomial interpolation schemes.

In any case, if  $\mathcal{I} = \ker \Lambda$  for some onto  $\Lambda \in L(\Pi, \mathbb{R}^n)$ , then

$$\mathcal{I} = X \ker R,$$

with

$$\Lambda X = MR$$

any particular factorization of  $\Lambda X$  with a 1-1  $M$ .

In particular, let  $R = (R_{ij})$  be a segmented row-echelon form, segmented corresponding to the segmentation  $X = [X_0, X_1, \dots]$ . By Lemma 8.2,  $p \in \Pi_k^0$  is in  $\mathcal{I}_k^0$  iff  $c := X_k^{-1}p \in \ker R_{kk}$ . Consequently, any basis  $K_k$  for  $\ker R_{kk}$  provides a basis,  $X_k K_k$ , for  $\mathcal{I}_k^0$ . Since  $R = (R_{ij})$  is in segmented row-echelon form, each  $R_{jj}$  is onto while  $R_{ij} = 0$  for  $i > j$ ; therefore we can find  $K_0, \dots, K_{k-1}$  so that  $\sum_{j < k} R_{ij} K_j = -R_{ik} K_k$  for all  $i < k$ , while this holds trivially for all  $i \geq k$ . This implies that  $B_k := \sum_{j \leq k} X_j K_j$  is a column map into  $\mathcal{I}$ , with  $B_{k\uparrow}$  a basis for  $\mathcal{I}_k^0$ .

If the rows of  $R_{kk}$  are, as in [7], constructed as an orthonormal basis (of the row space of a certain matrix and with respect to some inner product), then a convenient choice for  $K_k$  is the completion  $[R'_{kk}, K_k]$  of  $R'_{kk}$  to an orthonormal basis for all of  $\mathbb{R}^{\#R_{kk}}$ .

## 10. The construction of rules

The least rule for  $\mu \in \Pi'$  from  $\Lambda \in L(\Pi, \mathbb{R}^n)$  is, by definition, the linear functional

$$\mu P_\Lambda.$$

Since  $P_\Lambda = V(\Lambda V)^{-1} \Lambda$  (with  $V$  some basis for  $\Pi_\Lambda$ ; see Lemma 3.2), we can also write the least rule explicitly in terms of the rows  $\lambda_i$  of  $\Lambda$  as

$$\mu P_\Lambda = a * \Lambda = \sum_i a(i) \lambda_i, \quad (10.1)$$

with

$$a := \mu V(\Lambda V)^{-1}.$$

Since our basis  $V = [V_0, V_1, \dots] =: XW$  for  $\Pi_\Lambda$  has the simple segments

$$V_k = X_k \Omega_k^{-1} R'_{kk}, \quad k = 0, 1, 2, \dots,$$

(see (7.3)) it is not hard to apply the inverse of the matrix  $(\Lambda V)' = (\Lambda XW)' = (MRW)'$  to the vector  $\mu XW$ . In fact, the resulting work can be carried out right along with the construction of the factorization if one is willing to record  $M^{-1}$  in some convenient form, as we now show.

The idea is to apply the program described in [7], not just to the matrix  $\Lambda X$  but to the 'augmented' matrix  $[\Lambda; \mu]X$ . (The choice of the word 'augmented' here is quite deliberate; it stresses the fact that, what is about to be described, is nothing than the dual of the standard procedure of applying Gauss elimination to the augmented matrix  $[A, b]$  in order to compute a solution of  $A? = b$ .) For this to work, this additional, last row must never be used as pivot row. To recall, the program in [7] constructs each  $R'_{kk}$  as an orthogonal basis for the row space of a certain working array, call it  $B_k$ , whose rows consist of the  $X_k$ -part of each row not yet used as pivot row. In other words, the columns of  $B_k$ , i.e., the entries in each row of  $B_k$ , are naturally indexed by  $\alpha$  with  $|\alpha| = k$ . Orthogonality is with respect to the inner product

$$\langle b, c \rangle_k := b \cdot \Omega_k^{-1} c. \quad (10.2)$$

The construction consists of making all rows in  $B_k$  not yet used as pivot rows orthogonal to those being used as pivot rows. Without that additional last row, work on  $B_k$  ceases once all rows not yet used as pivot rows are zero. With that additional row, work on this segment still ceases when all rows not used as pivot rows are zero, *except* for that additional row. This may leave that additional row nonzero, but it is certain to leave it orthogonal to the rows of the resulting  $R_{kk}$  with respect to the inner product (10.2).

At the end, we obtain the factorization

$$\begin{bmatrix} \Lambda \\ \mu \end{bmatrix} X = \begin{bmatrix} M & 0 \\ m & 1 \end{bmatrix} \begin{bmatrix} R \\ u \end{bmatrix},$$

with  $\Lambda X = MR$  the earlier factorization, and with  $u$  the segmented sequence  $(u_0, u_1, \dots)$  such that

$$u_k \cdot \Omega_k^{-1} R'_{kk} = 0$$

for every nonempty  $R_{kk}$ . One verifies that

$$\begin{bmatrix} M & 0 \\ m & 1 \end{bmatrix}^{-1} = \begin{bmatrix} M^{-1} & 0 \\ -mM^{-1} & 1 \end{bmatrix}.$$

(Here,  $m$  is a  $1 \times (m-1)$ -matrix rather than a sequence, hence I write  $mM^{-1}$  rather than the (undefined)  $m \cdot M^{-1}$ .) This implies that

$$(-mM^{-1}\Lambda + \mu)V = (-mM^{-1}\Lambda + \mu)XW = \sum_k u_k \cdot \Omega_k^{-1} R'_{kk} = 0.$$

Consequently,  $mM^{-1}\Lambda V = \mu V$ , hence the desired coefficient vector  $a$  for (10.1) equals the one row of  $mM^{-1}$ .

## 11. A second look at Gauss elimination by segments

Here is a second look at Gauss elimination by segments, from the point of view of the data map  $\Lambda \in L(\Pi, \mathbb{R}^n)$ . This discussion is applicable to any (segmented) matrix  $A = [A_0, A_1, \dots]$  since an arbitrary matrix  $A \in \mathbb{F}^{n \times J}$  can be thought of as such a product  $\Lambda X$  of a row map  $\Lambda \in L(S, \mathbb{F}^n)$  with a column map  $X \in L(\mathbb{F}^J, S)$  in at least two ways:

- (1)  $S = \mathbb{F}^n$  and  $\Lambda = \text{id}$ , hence  $X = A = [A(:, j) : j \in J]$ .
- (2)  $S = \mathbb{F}^J$  and  $V = \text{id}$ , hence  $\Lambda = A \in L(S, \mathbb{F}^n)$ .

At the same time, it is to be hoped that elimination by segments will be found of help in other applications where it is more natural to do elimination by certain segments rather than by columns. For example, a process requiring a certain amount of column pivoting might be a good prospect.

For this reason, in this section,  $X = [X_0, X_1, \dots]$  is any segmented column map, from  $\mathbb{F}_0^J := (J \rightarrow \mathbb{F})_0$  into some linear space  $S$ , with  $J$  some set, and  $\Lambda$  is any onto data map or row map on  $S$ , and the matrix of interest is

$$A := \Lambda X = [\Lambda X_0, \Lambda X_1, \dots] =: [A_0, A_1, \dots],$$

as before.

We have already made use of the following facts: With  $\lambda_1, \dots, \lambda_n$  the rows of the data map  $\Lambda \in L(S, \mathbb{F}^n)$ , the dual map  $\Lambda' \in L(\mathbb{F}^n, S')$  for  $\Lambda$  is of the form

$$\Lambda' = [\lambda_1, \dots, \lambda_n] : \mathbb{F}^n \rightarrow S' : a \mapsto \sum_i a(i) \lambda_i.$$

Since  $\Lambda$  is onto by assumption,  $\Lambda'$  is 1-1, hence a basis for its range.

For each  $k$ , let  $\Lambda_k$  be a data map whose rows, when restricted to  $S_k := \text{ran } X_{\leq k}$ , provide a basis for the linear space

$$L_k := \{\lambda|_{S_k} : \lambda \in L, \lambda X_{< k} = 0\}.$$

Equivalently,  $\Lambda_k$  is any onto data map with its  $\dim L_k$  rows taken from  $\text{ran } \Lambda'$ , for which  $\Lambda_k X_{< k} = 0$  while  $\Lambda_k X_k$  is onto.

However this is actually done numerically, we will have constructed a basis

$$[\Lambda'_k : k = 1, 2, \dots]$$

for  $\text{ran } \Lambda'$ . As  $\Lambda'$  is 1-1, hence a basis for its range, this means that we have, in effect, constructed an invertible matrix  $M' \in \mathbb{R}^{m \times m}$  so that

$$\Lambda' = [\Lambda'_k : k = 0, 1, 2, \dots] M'.$$

Thus,

$$\Lambda X = A = M R,$$



with

$$R := [\Lambda_0; \Lambda_1; \Lambda_2; \dots] [X_0, X_1, X_2, \dots] =: (R_{ij} : i, j = 0, 1, 2, \dots)$$

a block upper triangular matrix since

$$R_{ij} = \Lambda_i X_j$$

is trivial for  $i > j$ .

Consider now, in particular, the diagonal blocks,

$$R_{kk} = \Lambda_k X_k.$$

If  $\lambda$  is any linear functional in  $\text{ran } \Lambda'$  which vanishes on  $\Pi_{<k}$ , then there is exactly one coefficient sequence  $c$  so that  $\lambda = \Lambda'_k c$  on  $\Pi_k$ . In other words, the rows of  $R_{kk}$  provide a basis for the linear subspace  $\{(\lambda())^\alpha : |\alpha| = k : \lambda \in \text{ran } \Lambda', \lambda X_{<k} = 0\}$ . In particular,  $R'_{kk}$  is 1-1, and its range is independent of the particular choice of the map  $\Lambda'_k$ . This recovers (i) of Corollary 5.2 in this more general setting.

**Acknowledgements** I acknowledge with pleasure and gratitude various extended discussions I had with Nira Dyn concerning the material of this paper, particularly during a visit to Israel, in February 1993, funded by the US-Israeli Binational Science Foundation.

The work was supported by the National Science Foundation under Grant No. DMS-9224748, by the United States Army under Contract DAAL03-90-G-0090, by the US-Israel Binational Science Foundation under Grant No. 90-00220, and by the Alexander von Humboldt Stiftung.

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